

Wigner time-delay distribution in chaotic cavities and freezing transition

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(Dated: February 8, 2013)

Using the joint distribution for proper time-delays of a chaotic cavity derived by Brouwer, Frahm & Beenakker [Phys. Rev. Lett. **78**, 4737 (1997)], we obtain, in the limit of large number of channels N , the large deviation function for the distribution of the Wigner time-delay (the sum of proper times) by a Coulomb gas method. We show that the existence of a power law tail originates from narrow resonance contributions, related to a (second order) freezing transition in the Coulomb gas.

PACS numbers: 05.60.Gg ; 03.65.Nk ; 05.45.Mt

The study of scattering theory in chaotic or disordered quantum systems within the random matrix theory (RMT) has been a subject of intense research for many years. Though originated in nuclear physics (see the review [1]), it has major implications in condensed matter theory where it can be used to model electronic transport in mesoscopic (coherent) conductors [2, 3]. The dynamics of an electron of energy E is described through the $N \times N$ on-shell scattering matrix $\mathcal{S}(E)$, where N is the number of scattering channels. A useful concept that characterises the temporal aspects of the scattering process is time-delay [4, 5] undergone by an incident wave packet. This is captured by the Wigner-Smith time-delay matrix [6], $Q(E) \stackrel{\text{def}}{=} -i\mathcal{S}(E)^\dagger \frac{\partial \mathcal{S}(E)}{\partial E}$ (with $\hbar = 1$), whose eigenvalues are the *proper* time-delays τ_1, \dots, τ_N .

If the system is characterised by some complex dynamics, due to the presence of disorder or chaos, the statistical properties of time-delays exhibit interesting universal characteristics : the universality of the time-delay distribution for 1D-disordered quantum mechanics was demonstrated in [7] (see also [8–12], and [13] for 2D & 3D cases). The situation where the dynamics is chaotic has been extensively studied within RMT: the marginal law of *partial* time-delays [14], $\tilde{p}_N(\tau) = \frac{1}{N} \sum_a \langle \delta(\tau - \tilde{\tau}_a) \rangle$, was obtained for GUE symmetry (Dyson index $\beta = 2$) in [15, 16]. The time-delay distribution was obtained in the $N = 1$ case with $\beta \in \{1, 2, 4\}$ in [20]. Using the “alternative RMT” introduced in [21], Brouwer and coworkers succeeded in finding the joint distribution of the inverse proper time-delays $\gamma_k \equiv 1/\tau_k$ [22, 23] :

$$P(\gamma_1, \dots, \gamma_N) \propto \prod_{i < j} |\gamma_i - \gamma_j|^\beta \prod_k \gamma_k^{\beta N/2} e^{-\frac{\beta}{2} \gamma_k} \quad (1)$$

(the times are measured in units of the Heisenberg time $\tau_H = 2\pi\hbar/\Delta$, where Δ is the mean level spacing). This measure, known as the Laguerre ensemble of random matrices, also corresponds to the distribution of the (positive) eigenvalues of Wishart matrices $X^\dagger X$, where the matrix X has size $N \times (2N - 1 + 2/\beta)$ with i.i.d. Gaussian matrix elements.

In this article we are interested in the Wigner time delay, defined as the sum of proper (or partial) [14] time

delays $\tau_W \stackrel{\text{def}}{=} \frac{1}{N} \text{Tr} \{Q\} = \frac{1}{N} \sum_{a=1}^N \tau_a$. This quantity is of great interest due to its close relation to the density of states (DoS) of the *open system*, through the Krein-Friedel relation [17] : $\nu(E) = \frac{1}{2\pi} \text{Tr} \{Q(E)\} = \frac{1}{2\pi} N \tau_W$. The Wigner time delay (or related quantities such as injectance or emittance) is a central concept for studying charging effects, e.g. for mesoscopic capacitances [18, 20].

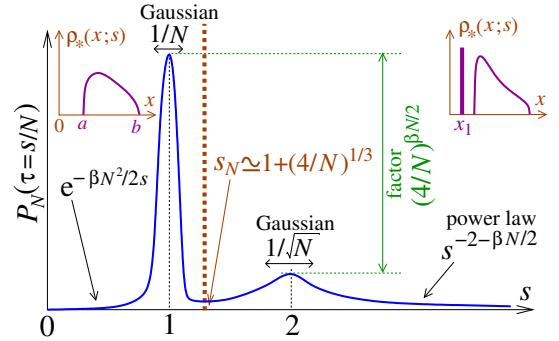


FIG. 1: (color online). Sketch of the distribution of $s = N\tau_W$. The dashed line at $s = s_N \simeq 1 + (4/N)^{1/3}$ separates the two phases of the Coulomb gas with densities represented in the small figures on the left and the right respectively.

We denote by $P_N(\tau) \stackrel{\text{def}}{=} \langle \delta(\tau - \frac{1}{N} \sum_a \tau_a) \rangle$ the Wigner time-delay distribution. Despite the fact that the joint distribution of proper times is known already for 15 years, little is known about the distribution of τ_W for general N : it has been computed explicitly only for $N = 1$, $P_1(\tau) = \frac{(\beta/2)^{\beta/2}}{\Gamma(\beta/2)} \tau^{-2-\frac{\beta}{2}} e^{-\frac{\beta}{2}\tau}$ [20] and $N = 2$, $P_2(\tau) = \frac{\beta^{3\beta+2} \Gamma(3(\beta+1)/2)}{\Gamma(\beta+1) \Gamma(3\beta+2)} \tau^{-3(\beta+1)} U\left(\frac{\beta+1}{2}, 2(\beta+1); \beta/\tau\right) e^{-\beta/\tau}$ [24], where $U(a, b; z)$ is the confluent hypergeometric function. The distribution was conjectured to have a power law tail for large τ , $P_N(\tau) \sim \tau^{-2-\frac{\beta}{2}N}$ in [16] (for $\beta = 2$) by using the resonance picture allowing to identify the tails of $P_N(\tau)$ and $\tilde{p}_N(\tau)$ (for a heuristic argument using the relation to resonance width, cf. the review [25]). More recently, the first three cumulants of τ_W were derived by a generating function method [26]. However a full understanding of its distribution for

general N is still missing so far.

In this Letter, by analysing an underlying Coulomb gas we provide a complete description of $P_N(\tau)$ for large N and show that it has a rather rich behaviour including an interesting nonanalytic point which is a consequence of a freezing transition in the Coulomb gas. Limiting behaviours of $P_N(\tau)$ may be summarised as follows (τ_W is measured in unit of τ_H) :

$$P_N(\tau) \sim \tau^{-\frac{3}{4}N^2\beta} e^{-\frac{N\beta}{2\tau}} \quad \text{for } \tau \ll \frac{1}{N} \quad (2)$$

$$\sim \exp -\frac{N^4\beta}{8} \left(\tau - \frac{1}{N}\right)^2 \quad \text{for } \tau \sim \frac{1}{N} \quad (3)$$

$$\sim N^{-\frac{\beta N}{2}} \exp -\frac{N^3\beta}{4} \left(\tau - \frac{2}{N}\right)^2 \quad \text{for } \tau \sim \frac{2}{N} \quad (4)$$

$$\sim \tau^{-2-\frac{N\beta}{2}} \quad \text{for } \tau \gg \frac{1}{N}, \quad (5)$$

A sketch of the distribution is given in Fig. 1. The Gaussian form around $\tau \sim 1/N$ in (3) allows one to extract the mean time-delay and its variance. Reinstating τ_H , we obtain $\langle \tau_W \rangle = \frac{\tau_H}{N}$. Consequently, the mean DoS reads $\langle \nu(E) \rangle = N \langle \tau_W \rangle / 2\pi = 1/\Delta$ as expected. Similarly, the variance can be read off (3)

$$\text{Var}(\tau_W) \simeq \frac{4\tau_H^2}{\beta N^4} \quad \text{i.e.} \quad \text{Var}(\nu(E)) \simeq \frac{4}{\beta N^2 \Delta^2}. \quad (6)$$

Eq. (6) agrees with the leading order of the result obtained in Ref. [26] $\text{Var}(\tau_W) = \frac{4\tau_H^2}{(N+1)(N\beta-2)N^2}$. Note also that (5) coincides with the power law tail conjectured by Fyodorov and Sommers [16], $P_N(\tau) \sim \tau^{-2-\frac{\beta}{2}N}$.

Coulomb gas.— To derive our main results (2,3,4,5), we use the Coulomb gas method, originally introduced by Dyson [27]. Recently, this method has been suitably adopted and successfully used in a number of different contexts : e.g. the distribution of the conductance of chaotic cavities [28–30], or the quantum entanglement in a random bipartite state [31–33]. Our starting point is to rewrite the joint distribution (1) of the rescaled rates $x_i = \gamma_i/N$ as a Gibbs measure, $P(\gamma_1, \dots, \gamma_N) \propto \exp -\frac{1}{2}\beta N^2 \mathcal{E}[\rho]$, with the “energy” $\mathcal{E}[\rho]$ expressed as a functional of the density of the rescaled rates $\rho(x) = \frac{1}{N} \sum_{i=1}^N \delta(x - x_i)$. The energy reads

$$\mathcal{E}[\rho] = \int_0^\infty dx (x - \ln x) \rho(x) - \int_0^\infty dx dx' \rho(x) \rho(x') \ln |x - x'| \quad (7)$$

The rescaled time-delay is $s = N\tau_W = \sum_i \gamma_i^{-1}$ (i.e. the DoS of the cavity in appropriate units $s = \nu(E)\Delta$). In the limit $N \rightarrow \infty$, the density $\rho(x)$ may be treated as continuous and the distribution $P_N(\tau = s/N)$ can be derived via a saddle point method. The optimal (saddle point)

distribution minimizes (7) with two constraints: normalisation $\int dx \rho(x) = 1$ and $\int \frac{dx}{x} \rho(x) = s$. This requires to minimize the “free energy” $\mathcal{F}[\rho] = \mathcal{E}[\rho] + \mu_0 (\int dx \rho(x) - 1) + \mu_1 (\int \frac{dx}{x} \rho(x) - s)$, where μ_0 and μ_1 are two Lagrange multipliers that enforce the two constraints (we neglect the subdominant contribution of entropy [34]). Setting the functional derivative $\frac{\delta \mathcal{F}}{\delta \rho(x_0)} = 0$ gives

$$\mu_0 + x_0 - \ln x_0 + \frac{\mu_1}{x_0} - 2 \int_a^b dx \rho(x) \ln |x - x_0| = 0. \quad (8)$$

where we assume that the optimal density has support over the interval $x_0 \in [a, b]$. Deriving once more with respect to x_0 gives

$$\frac{1}{2} \left(1 - \frac{1}{x_0} - \frac{\mu_1}{x_0^2} \right) = \int_a^b dx \frac{\rho(x)}{x_0 - x}, \quad (9)$$

where \int represents the principal part. This equation expresses the force balance at equilibrium, for any charge at $x_0 \in [a, b]$, between the confining force $-V'_{\text{eff}}(x)$ coming from the effective potential $V_{\text{eff}}(x) = x - \ln x + \frac{\mu_1}{x}$ and the Coulomb repulsion force from other charges. We denote by $\rho_*(x; s)$ the solution of (9). The time-delay distribution then takes the scaling form

$$P_N(\tau) \underset{N \rightarrow \infty}{\sim} \exp -\frac{1}{2}\beta N^2 \Phi_-(N\tau), \quad (10)$$

where the large deviation function is $\Phi_-(s) = \mathcal{E}[\rho_*(x; s)] - \mathcal{E}[\rho_*(x; 1)]$ (note that when the two constraints are fulfilled, $\mathcal{F}[\rho_*] = \mathcal{E}[\rho_*]$). The term $\mathcal{E}[\rho_*(x; 1)]$ emerges from the normalisation of (1), obtained by solving the same equation in the absence of the second constraint, i.e. for $\mu_1 = 0$, which we will show to coincide with $s = 1$. Using (8), we may rewrite the energy of the optimal distribution as

$$\mathcal{E}[\rho_*(x; s)] = \frac{\mu_1}{2} \left(\frac{1}{x_0} - s \right) + \int_a^b dx \rho_*(x; s) \times \left[\frac{x - \ln x + x_0 - \ln x_0}{2} - \ln |x - x_0| \right]. \quad (11)$$

Optimal distribution.— The integral equation (9) may be solved thanks to a theorem due to Tricomi [35]. We find the optimal distribution

$$\rho_*(x; s) = \frac{1}{2\pi} \frac{x + c}{x^2} \sqrt{(x - a)(b - x)}, \quad (12)$$

where the three parameters a , b and $c = \mu_1/\sqrt{ab}$ can be found by solving the three algebraic equations obtained by imposing the vanishing of the density at the two boundaries and the condition $\int_a^b \frac{dx}{x} \rho_*(x; s) = s$. These equations are conveniently written in terms of the variables $v = \sqrt{ab}$ and $u = \sqrt{a/b}$. A few steps of algebra shows that u solves

$$s = \sigma(u) \stackrel{\text{def}}{=} (1-u)^2 \frac{(-u^4 + 16u^3 + 2u^2 + 16u - 1)}{16u^2(3u^2 - 2u + 3)}. \quad (13)$$

Then v , μ_1 and c are given by $v = 2u \frac{3u^2 - 2u + 3}{(1 - u^2)^2}$, $\mu_1 = -4u^2 \frac{(u^2 - 6u + 1)(3u^2 - 2u + 3)}{(1 - u^2)^4}$ and $c = \frac{\mu_1}{v} = -2u \frac{(u^2 - 6u + 1)}{(1 - u^2)^2}$.

Most probable values.— We first analyse the distribution $P_N(\tau)$ in the vicinity of its maximum. $\mathcal{E}[\rho_*(x; s)]$ is minimised, i.e. $P_N(\tau)$ is maximized, by removing the constraint $\int_a^b \frac{dx}{x} \rho(x) = s$, i.e. by setting $\mu_1 = 0$. For convenience we introduce the roots $x_{\pm} = 3 \pm 2\sqrt{2}$ of the polynomial $u^2 - 6u + 1$. For $\mu_1 = 0$, Eq. (13) has solution $u = \sqrt{x_-/x_+} = x_-$ with $v = 1$ and $s = 1$ and consequently $a = x_- = 0.171...$ and $b = x_+ = 5.828...$ In this case we recover the Marčenko-Pastur (MP) law [36]

$$\rho_*(x; 1) = \frac{1}{2\pi x} \sqrt{(x - x_-)(x_+ - x)} \quad (14)$$

Expansion of Eq. (13) around the MP point leads to $s - 1 \simeq -\frac{x_{\pm}}{\sqrt{2}}(u - x_-)$, hence $v \simeq 1 + \frac{3x_{\pm}}{2\sqrt{2}}(u - x_-) \simeq 1 - \frac{3}{2}(s - 1)$ and $c \simeq \mu_1 \simeq -\frac{1}{2}(s - 1)$. The corresponding energy (11) may be conveniently obtained by choosing $x_0 = 1$: we see that the first term is quadratic $\frac{1}{4}(s - 1)^2$; we check numerically that the remaining integral term is constant, equal to $\mathcal{E}[\rho_*(x; 1)] = 3 - 2\ln 2$, up to higher order corrections [numerical fit gives a correction $\frac{1}{4}(s - 1)^3$]. Therefore we conclude that $\Phi_-(s) \underset{s \sim 1}{\simeq} \frac{1}{4}(s - 1)^2$, i.e. Eq. (3) (the parabolic behaviour is compared to the numerical calculation of the integral (11) in Fig. 3).

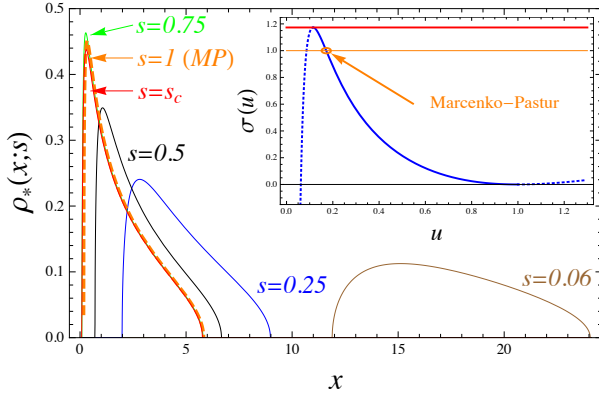


FIG. 2: (color online) The optimal density of eigenvalues for different values of s ; when s increases, the density eventually freezes to the MP law (dashed line).

Large deviations for $s \rightarrow 0$.— Expansion of (13) for $s \rightarrow 0$ gives $u = 1 - \sqrt{2s} + s + \mathcal{O}(s^{3/2})$, hence $v = \frac{1}{s} + \mathcal{O}(s^0)$. The support of the distribution is given by $a = \frac{1}{s}[1 - \sqrt{2s} + \mathcal{O}(s)]$ and $b = \frac{1}{s}[1 + \sqrt{2s} + \mathcal{O}(s)]$ (the Lagrange multiplier is $\mu_1 = \frac{1}{s^2} + \mathcal{O}(s^{-1})$). The optimal distribution resembles the semi-circle law centered around $1/s$:

$$\rho_*(x; s) \underset{s \rightarrow 0}{\simeq} \frac{1}{\pi} \sqrt{2s - (sx - 1)^2}. \quad (15)$$

This was expected: when $s \rightarrow 0$, the eigenvalues $\{x_i\}$ of the Wishart matrix are constrained to be very large and

they do not feel the spectrum boundary at $x = 0$. Hence, their distribution coincides with the Wigner semi-circle law for the usual Gaussian ensembles of random matrices. The energy may be conveniently calculated by choosing $x_0 = 1/s$; this makes the first term of (11) vanish. The leading order of the integral term is straightforwardly calculated from (15): we deduce $\Phi_-(s) \underset{s \rightarrow 0}{\simeq} \frac{1}{s} + \frac{3}{2} \ln s - \frac{5}{2}(1 - \ln 2)$, thus proving (2). The factor $\exp -\frac{N\beta}{2\tau}$ is in perfect agreement with the exact results for $N = 1$ & 2 mentioned earlier.

Large deviations for $s \geq 1$ - Freezing transition.— As s increases, it eventually reaches a finite value corresponding to the maximum of the function $\sigma(u)$ (inset of Fig. 2), at $u_c = \frac{1}{3}[1 + 2(2^{1/3} - 2^{2/3})] = 0.115...$ giving $s_c = \sigma(u_c) = \frac{10 + 6 \times 2^{1/3} - 11 \times 2^{2/3}}{3(6 - 6 \times 2^{1/3} + 2^{2/3})} = 1.1738...$ Then $a = -c$, which leads to a somewhat unusual form

$$\rho_*(x; s_c) = \frac{1}{2\pi x^2} (x - a)^{3/2} (b - x)^{1/2}. \quad (16)$$

For $s > s_c$, (13) has no longer physical (real) solutions. In this case, the saddle point turns out to have a different solution where a single isolated charge, say at x_1 , splits off the main body of the density and carries a macroscopic weight (see Fig. 1). A similar scenario occurs in the study of quantum entanglement in random bipartite state [31–33]. We decompose the density as $\rho(x) = \frac{1}{N} \delta(x - x_1) + \tilde{\rho}(x)$ where $\tilde{\rho}(x) = \frac{1}{N} \sum_{i>1} \delta(x - x_i)$ is still treated as a continuous density. The energy

$$\mathcal{E}[\rho] = \mathcal{E}[\tilde{\rho}] + \frac{x_1 - \ln x_1}{N} - \frac{2}{N} \int dx \tilde{\rho}(x) \ln(x - x_1) \quad (17)$$

must be minimized under the two constraints $\int dx \tilde{\rho}(x) = 1 - \frac{1}{N}$ and $\int dx \frac{\tilde{\rho}(x)}{x} = s - \frac{1}{Nx_1}$. This leads to the two equilibrium conditions

$$\frac{1}{2} \left(1 - \frac{1}{x_0} - \frac{\mu_1}{x_0^2} \right) - \frac{1}{N} \frac{1}{x_0 - x_1} = \int_a^b dx' \frac{\tilde{\rho}(x')}{x_0 - x'} \quad (18)$$

$$\frac{1}{2} \left(1 - \frac{1}{x_1} - \frac{\mu_1}{x_1^2} \right) = \int_a^b dx' \frac{\tilde{\rho}(x')}{x_1 - x'} \quad (19)$$

$\forall x_0 \in [a, b]$ and $x_1 < a$. We show that a consistent picture is the freezing of the density $\tilde{\rho}(x)$ while the isolated charge goes to zero $x_1 \rightarrow 0$. When $N \rightarrow \infty$, the r.h.s. of (19) reaches a constant value as $x_1 \rightarrow 0$; so does the l.h.s. iff $\mu_1 \simeq -x_1 \rightarrow 0^-$. Hence the solution of (18) is the MP law: $\tilde{\rho}_*(x; s) = \rho_*(x; 1) + \mathcal{O}(N^{-1})$. The rescaled time delay splits into the contribution of the isolated charge and of $\tilde{\rho}$ as $s = \frac{1}{Nx_1} + 1$, i.e. $x_1 = 1/[N(s - 1)]$. In fact this analysis holds for any $s > 1$ (and not only $s \geq s_c$): the energy (17) of this new phase coincides with the energy of the MP solution, up to $1/N$ corrections. Therefore for $1 < s \leq s_c$ we have found another phase with a lower energy, which shows that the branch obtained previously (with compact solution (12) over $[a, b]$ for $s < s_c$ as well

as (16) for $s = s_c$) is actually *metastable* (Fig. 3). In the (thermodynamic) limit $N \rightarrow \infty$, the energy of the gas vanishes for all $s > 1$, while for $s < 1$, it behaves as $\frac{1}{4}(1-s)^2$ as mentioned earlier (Fig. 3). This then results in a *second order* phase transition at $s = 1$. We call this a *freezing* transition, because for $s > 1$, energy freezes to the value 0 in the thermodynamic limit and also the bulk density freezes to the MP distribution.

One can analyse more precisely this new *frozen* phase by computing the $1/N$ corrections to the energy. For large enough s , Eq. (17) is dominated by the logarithmic term $-\frac{1}{N} \ln x_1$, i.e. $\mathcal{E}[\rho_*(x; s)] \simeq (\dots) + \frac{1}{N} \ln [N(s-1)]$. We get the power law tail $P_N(\tau) \sim (s-1)^{-\tilde{\theta}-\frac{\beta}{2}N}$, where $\tilde{\theta}$ is some exponent of order N^0 introduced in order to account for N^{-2} corrections to $\mathcal{E}[\rho]$. This exponent may be determined as follows : when $\tau_W > 1/N$, most of the proper times are described by the frozen density (the MP law), i.e. $\tau_i \in [x_-/N, x_+/N]$ for $i > 1$ with $\sum_{i>1} 1/\tau_i = 1$, while one proper time becomes much larger and carries a “macroscopic” contribution, $\tau_1 = s - 1 = N\tau_W - 1$. In the scattering problem, this is interpreted as the large contribution of a narrow *resonance*. Writing $P_N(\tau) = \int d\gamma_1 \dots d\gamma_N \delta(N\tau - 1/\gamma_1 - 1) P(\gamma_1, \dots, \gamma_N)$ and using (1) leads to $\tilde{\theta} = 2$, hence Eq. (5).

A more precise analysis of Eqs. (18,19) leads to introduce the large deviation function $\Phi_+(s) = N(\mathcal{E}[\rho_*(x; s)] - \mathcal{E}[\rho_*(x; 1)]) - \ln N$ giving the scaling form

$$P_N(\tau) \sim N^{-\frac{\beta N}{2}} \exp -\frac{\beta N}{2} \Phi_+(N\tau) \quad \text{for } \tau > \frac{s_N}{N} \quad (20)$$

One obtains that $\Phi_+(s) = \frac{1}{s-1} + \ln(s-1) - 1 - 2 \ln 2$ (c.f. inset of Fig. 3). The local minimum at $s = 2$ is related to (4) while the logarithmic behaviour to the power law tail (5). For finite N , the energy functions characterising the two phases cross for $s = s_N$ such that $\Phi_-(s_N) = \frac{1}{N}[\Phi_+(s_N) + \ln N]$. Using the limiting behaviours for $s \rightarrow 1$, we obtain the finite N correction to the position of the phase transition : $s_N \simeq 1 + (4/N)^{1/3}$.

Conclusion. – In summary, by using a Coulomb gas approach, we have analysed the large deviation functions controlling the Wigner time-delay distribution in the limit of large number of conducting channels. We have shown that the distribution exhibits a rich structure. In particular, its power law tail is related to a freezing transition in the Coulomb gas, corresponding to large contributions to τ_W of resonant states in the original scattering problem. We have also performed a Monte-Carlo simulation of the Coulomb gas up to 1600 charges and found good agreement with our analytical results (details will be published elsewhere).

Several questions remain open : (i) a more precise treatment of $1/N$ corrections would be desirable. (ii) The starting point of our calculation, Eq. (1), describes the usual random matrix ensembles ; the distribution of τ_W was also obtained in [37] for a chiral-GUE ensemble when

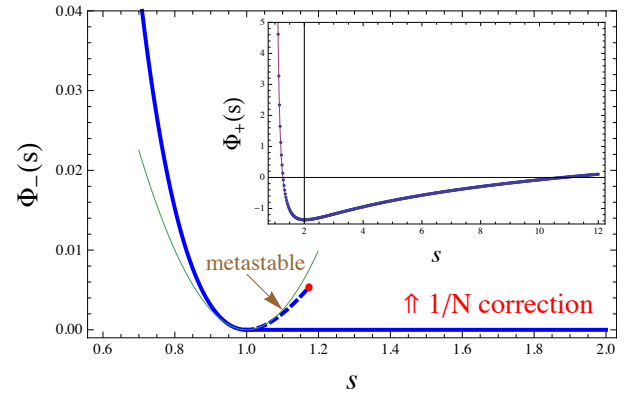


FIG. 3: (color online). Large deviation function $\Phi_-(s)$ (i.e. rescaled energy of the gas). The freezing transition takes place at $s_\infty = 1$. The metastable branch terminates at $s_c = 1.1738\dots$ Inset : Large deviation function $\Phi_+(s)$ [i.e. $1/N$ correction to the rescaled energy].

$N = 1$. Extension of our analysis to such cases would be certainly interesting, in particular with the growing interest in the study of new symmetry classes of disordered systems.

Acknowledgments. – C.T. acknowledges stimulating discussions with D. Savin, N. Simm & D. Villamaina. S.N.M acknowledges ANR grant 2011-BS04-013-01 WALKMAT and support from the Indo-French Centre for the Promotion of Advanced Research under Project 4604-3.

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